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Positive Solutions of Quasilinear Elliptic Equations in Exterior Domains

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1. INTRODUCTION

Our main purpose is to prove the existence of a positive solution of the quasilinear second order elliptic differential equation (1) below in an exterior domain in Euclidean space R^n , $n \geq 2$. More explicitly, if (1) has a positive subsolution w and a positive supersolution v such that $w(x) \leq v(x)$ throughout an exterior domain G_a (notation in Section 2), Theorem 3.3 establishes the existence of a solution u of (1) in G_a such that $w(x) \leq u(x) \leq v(x)$ for all $x \in G_a$. An analogous theorem for bounded domains due to Nagumo [7] is employed in Lemma 3.1 to construct a sequence of positive solutions of (1) in annular domains $G(a, a+j)$, $j = 1, 2, \dots$. We then prove in Lemma 3.2 and Theorem 3.3 that this sequence converges to a positive solution of (1) in G_a by means of interior Schauder estimates, L^p -space estimates, and a priori interior estimates on the gradient of a solution of (1) in a bounded domain.

Theorem 3.3 is applied in Section 4 to give sufficient conditions for a quasilinear Schrödinger equation (8) to have a solution in an exterior domain in R^n satisfying $0 \leq u(x) \leq |x|^q$, $q = 2 - n + \epsilon$, for arbitrary ϵ in $(0, n - 2)$, $n \geq 3$; and a similar result is given for $n = 2$. Section 5 indicates the procedure for reduction of nonoscillation problems for (8) to corresponding problems for quasilinear ordinary differential equations or inequalities. In particular, criteria are given for the existence of a bounded positive solution of the generalized Emden–Fowler equation in some exterior domain. A necessary and sufficient

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condition for nonoscillation of a sublinear Emden–Fowler equation in dimensions $n \geq 3$ is deduced from a recent result of Kitamura and Kusano [5], and an analogous superlinear result from the authors' earlier result in [9].

2. PRELIMINARIES

Let $|x|$ denote the Euclidean norm of a point $x = (x_1, \dots, x_n)$ in real n -dimensional Euclidean space R^n . Define

$$\begin{aligned} S_r &= \{x \in R^n: |x| = r\}, \\ G_r &= \{x \in R^n: |x| > r\}, \\ G(r, s) &= \{x \in R^n: r < |x| < s\}, \quad 0 < r < s. \end{aligned}$$

The Hölder norms of a function $u: \bar{M} \rightarrow R^1$ on the closure \bar{M} of a bounded domain $M \subset R^n$ are defined by

$$\begin{aligned} \|u\|_{\alpha, \bar{M}} &= \sup_{\substack{x, y \in \bar{M} \\ x \neq y}} \frac{|u(x) - u(y)|}{|x - y|^\alpha} \\ \|u\|_{m+\alpha, \bar{M}} &= \sum_{|i|=m} \|D^i u\|_{\alpha, \bar{M}} + \sup_{x \in \bar{M}} \sum_{|i| \leq m} |D^i u(x)|, \\ 0 < \alpha < 1, \quad m &= 1, 2, \dots, \end{aligned}$$

where i denotes a multi-index of length $|i|$. For convenience $\|u\|_{0, \bar{M}}$ is defined as $\sup_{x \in \bar{M}} |u(x)|$. As usual, $C^{m+\alpha}(\bar{M})$ denotes the space of all functions $u: \bar{M} \rightarrow R^1$ such that $\|u\|_{m+\alpha, \bar{M}}$ is finite. The boundary ∂M of M is said to belong to class $C^{m+\alpha}$ whenever every $x \in \partial M$ has a neighborhood N such that $\partial M \cap N$ can be represented in the form

$$x_i = h(x_1, \dots, x_{i-1}, x_{i+1}, \dots, x_n)$$

for some integer i , where $h \in C^{m+\alpha}$ on the closure of an appropriate bounded domain.

The quasilinear elliptic differential equation

$$\begin{aligned} Lu &\equiv \sum_{i,j=1}^n a_{ij}(x) D_i D_j u = f(x, u, \nabla u), \quad x \in \Omega \\ D_i &= \partial / \partial x_i, \quad \nabla = (D_1, \dots, D_n), \end{aligned} \tag{1}$$

is under consideration in an exterior domain $\Omega \subset R^n$, i.e. $G_a \subset \Omega$ for some positive number a .

ASSUMPTIONS

(i) Each $a_{ij} \in C^{2+\alpha}(\bar{M})$ and the matrix $(a_{ij}(x))$ is uniformly positive definite in every bounded domain $M \subset \Omega$ (uniform ellipticity condition);

(ii) There is a number α in $(0, 1)$, fixed in the sequel, such that $f \in C^\alpha(\bar{M} \times \bar{J} \times \bar{N})$ for every bounded domain $M \subset \Omega$, every bounded interval $J \subset R^1$, and every bounded domain $N \subset R^n$;

(iii) For every bounded subdomain M of Ω , there exists a nonnegative continuous function g_M such that

$$|f(x, u, p)| \leq g_M(|u|)(1 + |p|^2), \quad x \in \bar{M}, \quad u \in R^1, \quad p \in R^n$$

(Nagumo condition).

A solution u of (1) in Ω is defined to be a function $u \in C^{2+\alpha}(\bar{M})$ for every bounded subdomain $M \subset \Omega$, with α as in (1), such that u satisfies (1) at every point $x \in \Omega$. Subsolutions of (1), i.e. functions u satisfying $Lu \geq f(x, u, \nabla u)$, and supersolutions are defined similarly.

The theorem below will be needed in the next section; a proof is given by Ladyzhenskaya and Ural'tseva [6, p. 369].

THEOREM 0. *For a bounded domain $S \subset \Omega$, let $u \in C^2(\bar{S})$ be a solution of (1) in S under the above assumptions. Suppose that R is a bounded domain with $\bar{R} \subset S$. Then there exists a constant K , independent of u , such that*

$$\max_{x \in \bar{R}} |\nabla u(x)| \leq K \max_{x \in \bar{S}} |u(x)|,$$

where K depends only on n , g_M , $\text{dist}(R, S)$, and the Hölder constants for the coefficients a_{ij} in (1).

3. EXISTENCE OF A POSITIVE SOLUTION

If (1) has a positive subsolution w and a positive supersolution v such that $w(x) \leq v(x)$ for all x in an exterior domain G_a , the main Theorem 3.3 below establishes the existence of a positive solution of (1) in G_a that is squeezed between $w(x)$ and $v(x)$. Theorem 0 and two preliminary lemmas below are required in the proof.

LEMMA 3.1. *Let Ω , L , and α be as in (1) and suppose that a positive number a is fixed such that $G_a \subset \Omega$. If there exist positive solutions v and w of $Lv \leq f(x, v, \nabla v)$ and $Lw \geq f(x, w, \nabla w)$, respectively, in G_a such that $w(x) \leq v(x)$ for all $x \in G_a \cup S_a$, then there exists a sequence of functions u_i in $G_a \cup S_a$ with the following properties:*

- (A) $u_j \in C^{2+\alpha}(\overline{G(a, a+j)});$
- (B) $u_j(x) = v(x)$ if $x \in S_a \cup S_{a+j} \cup G_{a+j};$
- (C) $Lu_j = f(x, u_j, \nabla u_j)$ in $G(a, a+j);$ and
- (D) $w(x) \leq u_j(x) \leq v(x)$ if $x \in G_a \cup S_a, j = 1, 2, \dots$

Proof. Since w is a subsolution and v is a supersolution of (1) with $w(x) \leq v(x)$ in $\overline{G(a, a+j)}$, a theorem of Nagumo [7] (see also Schmitt [11, Theorem 3.2]) guarantees the existence of a solution $u = U_j \in C^{2+\alpha}(\overline{G(a, a+j)})$ of the boundary problem

$$\begin{aligned} Lu &= f(x, u, \nabla u) & \text{in} & \quad G(a, a+j) \\ u(x) &= v(x) & \text{on} & \quad S_a \cup S_{a+j} \end{aligned}$$

satisfying $w(x) \leq U_j(x) \leq v(x)$ for all $x \in \overline{G(a, a+j)}$. The extension $u_j(x)$ of $U_j(x)$ to $G_a \cup S_a$ defined by $u_j(x) = v(x)$ for $|x| > a+j$ then has all the required properties (A), (B), (C), and (D) of Lemma 3.1.

LEMMA 3.2. *Let $\{u_j\}$ be the sequence in Lemma 3.1. Let i be a positive integer and M be an arbitrary bounded domain such that $\overline{M} \subset G(a, a+i)$. Then there exists a positive constant K_0 , depending on α, n, i, v , and w but independent of j , such that*

$$\|u_j\|_{2+\alpha, \overline{M}} \leq K_0 \quad \text{for all } j \geq i. \quad (2)$$

Proof. Let Q and R be bounded domains such that $\overline{M} \subset Q, \overline{Q} \subset R, \overline{R} \subset G(a, a+i), \partial Q \in C^{2+\alpha}$, and $\partial R \in C^{2+\alpha}$. For $j \geq i$, property (C) of Lemma 3.1 shows that u_j satisfies $Lu_j = f(x, u_j, \nabla u_j)$ in $G(a, a+i)$. By Theorem 0, there exists a constant K independent of u_j such that

$$\max_{x \in R} |\nabla u_j(x)| \leq K \max_{x \in \overline{G(a, a+i)}} |u_j(x)|.$$

Property (D) of Lemma 3.1 then implies that $\{\nabla u_j\}$ as well as $\{u_j\}$ is uniformly bounded on \overline{R} .

Let $v_j(x), j \geq i$, be the unique solution of the *linear* boundary problem

$$\begin{aligned} Lv &= f(x, u_j(x), \nabla u_j(x)), & x &\in R \\ v(x) &= 0, & x &\in \partial R. \end{aligned} \quad (3)$$

Define $f_j(x) = f(x, u_j(x), \nabla u_j(x))$, which is a uniformly bounded sequence on R on account of the uniform boundedness of $\{u_j\}$ and $\{\nabla u_j\}$. For any number $p > 1$ it follows that there exists a positive constant K_1 , independent of j , such

that $\|f_j\|_{L^p(R)} \leq K_1$ for all $j \geq i$. The norm of the solution $v_j(x)$ of (3) in the Sobolev space $W_p^2(R)$ therefore satisfies

$$\|v_j\|_{W_p^2(R)} \leq K_2$$

for some constant K_2 independent of j by L^p estimates of Agmon, Douglis, and Nirenberg [1, p. 704]. With the choice $p = n/(1 - \alpha)$, the Sobolev embedding lemma [6, p. 43] shows that $v_j \in C^{1+\alpha}(\bar{R})$ and

$$\|v_j\|_{1+\alpha, \bar{R}} \leq K_3 \|v_j\|_{W_p^2(R)} \leq K_3 K_2, \quad j \geq i \quad (4)$$

for another positive constant independent of j .

Let $w_j(x)$ be the unique solution of the boundary problem

$$\begin{aligned} Lw(x) &= 0 & x \in R \\ w(x) &= u_j(x), & x \in \partial R, \quad j \geq i. \end{aligned} \quad (5)$$

Since $u_j(x) \leq v(x)$ for all $x \in \bar{R}$ and for all $j \geq i$ by Lemma 3.1, the maximum principle for elliptic equations [10] shows that there exists a constant K_4 independent of j so that $\|w_j\|_{0, \bar{R}} \leq K_4$ for all $j \geq i$. Classical interior Schauder estimates for (5), see [4, p. 335] for example, then yield

$$\|w_j\|_{2+\alpha, \bar{Q}} \leq K_5 \|w_j\|_{0, \bar{R}} \leq K_5 K_4, \quad (6)$$

where the constant K_5 is again independent of j .

It follows from (3) and (5) that $u = v_j + w_j$ is a solution of the *linear* boundary problem

$$\begin{aligned} Lu &= f(x, u_j(x), \nabla u_j(x)), & x \in R \\ u(x) &= u_j(x), & x \in \partial R. \end{aligned} \quad (7)$$

However, $u = u_j$ also is a solution of (7) by Lemma 3.1, and hence $u_j = v_j + w_j$ in \bar{R} by the standard uniqueness theorem for (7). It is then a consequence of (4) and (6) that $\|u_j\|_{1+\alpha, \bar{Q}} \leq K_6$ for $j \geq i$. In view of the regularity assumption (ii) the function $f_j(x) = f(x, u_j(x), \nabla u_j(x))$ in (7) satisfies $\|f_j\|_{\alpha, \bar{Q}} \leq K_7$ for all $j \geq i$, where K_7 is again independent of j . Since $u_j(x)$ is a solution of $Lu(x) = f_j(x)$ for $x \in \bar{Q}$ by (7), the interior Schauder estimate [4, p. 335]

$$\|u_j\|_{2+\alpha, \bar{M}} \leq K_8 [\|u_j\|_{0, \bar{Q}} + \|f_j\|_{\alpha, \bar{Q}}]$$

implies the conclusion (2) of Lemma 3.2.

THEOREM 3.3. *Under the hypotheses of Lemma 3.1, (1) has a solution u in G_a such that $w(x) \leq u(x) \leq v(x)$ throughout $G_a \cup S_a$.*

Proof. Let $\{u_j\}$ be the sequence in Lemma 3.1. For each integer $i = 1, 2, \dots$ define

$$M_i = G\left(a + \frac{1}{3i}, a + i - \frac{1}{3i}\right).$$

Then $\bar{M}_i \subset G(a, a + i)$ and by Lemma 3.2 there exists a positive constant K_0 , independent of j , such that $\|u_j\|_{2+\alpha, \bar{M}_i} \leq K_0$ for all $j \geq i$. The compactness of the injection $C^{2+\alpha}(\bar{M}_1) \rightarrow C^2(\bar{M}_1)$ then implies that $\{u_j: j \geq 1\}$ has a subsequence $\{u_j^{i_1}\}$ which converges uniformly in the $C^2(\bar{M}_1)$ norm to a function u^1 on \bar{M}_1 . Define $u_j^0 = u_j$ for convenience and define $\{u_j^i\}$ inductively to be a subsequence of $\{u_j^{i-1}\}$ which converges uniformly in the $C^2(\bar{M}_i)$ norm to a function u^i on \bar{M}_i , $i = 1, 2, \dots$. Define u in G_a by $u(x) = u^i(x)$ if $x \in \bar{M}_i$; this definition is consistent since $\bar{M}_{i+1} \supset \bar{M}_i$ and $u^{i+1} = u^i$ on \bar{M}_i obviously for each $i = 1, 2, \dots$.

We shall show that the required solution u of (1) in G_a is given by

$$u(x) = u^i(x) \quad \text{if } x \in \bar{M}_i, \quad i = 1, 2, \dots$$

First note that the diagonal sequence $\{u_j^j(x)\}$ converges to $u(x)$ for all $x \in G_a$. For any bounded domain $\bar{M} \subset G_a$, $\bar{M} \subset \bar{M}_i$ for some integer i , and hence $\{u_j^j: j \geq i\}$ (being a subsequence of $\{u_j^i: j \geq i\}$), converges uniformly in the $C^2(\bar{M})$ norm to $u^i = u$ on \bar{M} . In particular u_j^j and Lu_j^j converge uniformly on \bar{M} to u and Lu , respectively. Since $Lu_j^j(x) = f(x, u_j^j(x), \nabla u_j^j(x))$ by Lemma 3.1, it follows that $u(x)$ is a solution of (1) in G_a of class $C^2(\bar{M})$, and hence of class $C^{2+\alpha}(\bar{M})$ by a standard regularity argument based on Schauder estimates. Since $w(x) \leq u_j^j(x) \leq v(x)$ for each $j = 1, 2, \dots$, the function u also satisfies $w(x) \leq u(x) \leq v(x)$ for all $x \in G_a$.

COROLLARY 3.4. *Let Ω , L , and α be as in (1) and suppose that a positive number a has been selected so that $G_a \subset \Omega$. Suppose in addition to the other assumptions below (1) that $f(x, 0, 0) \leq 0$ for all $x \in G_a$. Then a necessary and sufficient condition for the existence of a nonnegative solution of (1) in G_a is the existence of a nonnegative supersolution of (1) in G_a .*

This follows easily by the choice $w(x) \equiv 0$ in Theorem 3.3.

COROLLARY 3.5. *Let Ω , L , α , and a be as in Corollary 3.4, and suppose in addition to the assumptions (i), (ii), and (iii) (following (1)) that $f(x, u, p) \leq 0$ for all $x \in G_a$, $u \geq 0$, and $p \in R^n$. Then (1) has a positive solution in G_a if there exists a nonnegative supersolution v of (1) in $G_a \cup S_a$ with $v(x) > 0$ for at least one point $x \in S_a$.*

Proof. Let $u(x)$ be the nonnegative solution of (1) in G_a implied by Corollary 3.4. Since $Lu = f(x, u, \nabla u) \leq 0$ in $G(a, a + i)$ for every positive integer i ,

and since $u = v \geq 0$ on $S_a \cup S_{a+i}$ with strict inequality at some point $x \in S_a$, the maximum principle [10] implies that $u(x) > 0$ throughout $G(a, a+i)$, and since i is arbitrary, $u(x) > 0$ throughout G_a .

4. BOUNDS FOR POSITIVE SOLUTIONS

In this section, (1) will be specialized to the form

$$\Delta u = f(x, u, \nabla u), \quad x \in \Omega \quad (8)$$

under assumptions (ii) and (iii). If $f(x, u, p) \leq 0$ for all $x \in G_a$, $u \geq 0$, and $p \in R^n$, then the fundamental solution $w(x) = r^{2-n}$ ($n \geq 3$) of Laplace's equation, where $r = |x|$, is a subsolution of (8) and is therefore a lower bound on the positive solution of (8) given by Theorem 3.3. Under the weaker assumption $f(x, 0, 0) \leq 0$ for all $x \in G_a$, the lower bound $w(x) = 0$ identically is given in Corollary 3.4. It will be shown below that $v(x) = r^q$ is a supersolution of (8) for suitable q and suitable growth of $f(x, v(x), \nabla v(x))$. Then Theorem 3.3 ensures the existence of a solution $u(x)$ of (8) with these specific upper and lower bounds $v(x)$ and $w(x)$, respectively, throughout an exterior domain G_a of R^n .

We shall require that the x -dependence of the Nagumo condition (iii) be more specific, as follows:

(iv) There exist nonnegative continuous functions

$$g: \Omega \rightarrow [0, \infty) \quad \text{and} \quad \phi: [0, \infty) \rightarrow [0, \infty)$$

such that

$$0 \leq -f(x, u, p) \leq g(x) \phi(|u|) (1 + |p|^2) \quad (9)$$

for all $x \in \Omega$, $u \in R^1$, and $p \in R^n$.

COROLLARY 4.1. *Under assumptions (ii), (iii), and (iv), the quasilinear Schrödinger equation (8) has a solution $u(x)$ in $G_a \subset R^n$ ($n \geq 3$), for some $a > 0$, satisfying $0 \leq u(x) \leq |x|^q$ in G_a if*

$$\left[\sup_{|x|=r} g(x) \right] \phi(r^q) \leq cr^{q-2} (1 + q^2 r^{2q-2})^{-1} \quad (10)$$

for all $r \geq a$, where $q = 2 - n + \epsilon$, $c = -\epsilon q$, $0 < \epsilon < n - 2$.

Proof. For $v(x) = r^q$, $r = |x|$, (9) and (10) give

$$\begin{aligned} r^{n-1} [\Delta v - f(x, v, \nabla v)] &\leq \frac{d}{dr} \left(r^{n-1} \frac{d}{dr} r^q \right) + cr^{n+q-3} = [q(q+n-2) + c] r^{q+n-3} \\ &= 0. \end{aligned}$$

Then $\Delta v \leq f(x, v, \nabla v)$ in G_a , and since $w(x) \equiv 0$ satisfies $\Delta w \geq f(x, w, \nabla w)$ and $w(x) \leq v(x)$ for all $x \in G_a$, the conclusion follows from Theorem 3.3.

In the special case that $\phi(t) = t^\gamma$, $\gamma > 0$ in (9), condition (10) is implied, for some $a > 0$, if

$$\limsup_{r \rightarrow \infty} r^\beta \hat{g}(r) < \epsilon(n - 2 - \epsilon), \quad (11)$$

where

$$\hat{g}(r) = \sup_{|x|=r} g(x), \quad \beta = n - (n - 2)\gamma + (\gamma - 1)\epsilon.$$

In fact, $\phi(r^q) r^{2-q} \hat{g}(r) = r^\beta \hat{g}(r) < c$ for all sufficiently large r by (11), where

$$\beta = (\gamma - 1)q + 2 = n - (n - 2)\gamma + (\gamma - 1)\epsilon,$$

which implies (10).

If $\gamma = 1$, i.e. (8) is linear in u , then $\beta = 2$, and if $\epsilon = \frac{1}{2}(n - 2)$, then (11) reduces to the familiar Kneser criterion

$$\limsup_{r \rightarrow \infty} r^2 \hat{g}(r) < \frac{(n - 2)^2}{4}.$$

COROLLARY 4.2. *Let K and ϵ be positive numbers satisfying*

$$\limsup_{r \rightarrow \infty} r^{2+\epsilon} \hat{g}(r) \phi(K - r^{-\epsilon}) < \epsilon^2. \quad (12)$$

Then under assumptions (ii), (iii), and (iv) there exists a positive number a such that (8) has a solution $u(x)$ in $G_a \subset \mathbb{R}^2$ satisfying

$$0 \leq u(x) \leq K - |x|^{-\epsilon}. \quad (13)$$

Proof. Let $v(x) = K - r^{-\epsilon}$ where $r = |x|$, and use (9) and (12) to obtain

$$r[\Delta v - f(x, v, \nabla v)] \leq -\frac{d}{dr} \left(r \frac{d}{dr} r^{-\epsilon} \right) + \epsilon^2 r^{-\epsilon-1} = 0$$

for $|x| > a$ provided a is sufficiently large. Then $\Delta v \leq f(x, v, \nabla v)$ in G_a and the conclusion (13) again follows from Theorem 3.3.

Sharper bounds are obtained by the same procedure when (8) is a semilinear Schrödinger equation

$$\Delta u + F(x, u) = 0, \quad x \in \Omega, \quad (14)$$

i.e. $F(x, u) = -f(x, u, p)$ is independent of p , under assumption (ii) and the nonnegativity assumption

$$(v) \quad 0 \leq F(x, t) \text{ for all } x \in G_a \text{ and for all } t \geq 0.$$

COROLLARY 4.3. *Under assumptions (ii) and (v), Equation (14) has a positive solution $u(x)$ in $G_a \subset R^n$, $n \geq 3$, for some $a > 0$, satisfying $r^{2-n} \leq u(x) \leq r^{2-n+\epsilon}$, $x \in G_a$, if*

$$\limsup_{r \rightarrow \infty} r^{n-\epsilon} \max_{|x|=r} F(x, |x|^{2-n+\epsilon}) < c, \quad (15)$$

where $c = \epsilon(n - 2 - \epsilon)$, $0 < \epsilon < n - 2$.

In the case of the Emden–Fowler equation

$$\Delta u + g(x) u^\gamma = 0, \quad \gamma > 0, \quad (16)$$

where $g(x) \geq 0$ in Ω and $g \in C^\alpha(\overline{M})$ for every bounded subdomain $M \subset \Omega \subset R^n$, $n \geq 3$, $0 < \alpha < 1$, the criterion (15) reduces to

$$\limsup_{r \rightarrow \infty} r^\beta \hat{g}(r) < \epsilon(n - 2 - \epsilon),$$

the same as the quasilinear condition (11).

COROLLARY 4.4. *Under assumptions (ii) and (v), there exists a positive number a such that Equation (14) has a positive solution $u(x)$ in $G_a \subset R^2$ satisfying $0 < K < u(x) \leq (\log r)^\epsilon$ for any constant $K > 0$ if*

$$\limsup_{r \rightarrow \infty} r^2 (\log r)^{2-\epsilon} \max_{|x|=r} F(x, (\log |x|)^\epsilon) < c, \quad (17)$$

where $c = \epsilon(1 - \epsilon)$, $0 < \epsilon < 1$.

In the Emden–Fowler case (16), the criterion (17) reduces to

$$\limsup_{r \rightarrow \infty} r^2 (\log r)^b \hat{g}(r) < \epsilon(1 - \epsilon),$$

where

$$b = 2 + (\gamma - 1)\epsilon, \quad \hat{g}(r) = \sup_{|x|=r} g(x).$$

COROLLARY 4.5. *Let K_1 , K_2 , and ϵ be any positive numbers satisfying $K_1 < K_2$ and*

$$\limsup_{r \rightarrow \infty} r^{2+\epsilon} \max_{|x|=r} F(x, K_2) < \epsilon^2. \quad (18)$$

Then under assumptions (ii) and (v) there exists a positive number a such that (14) has a positive solution $u(x)$ in $G_a \subset R^2$ satisfying $K_1 \leq u(x) \leq K_2 - r^{-\epsilon}$. In particular, (18) is a sufficient condition for (14) to have a bounded positive solution in G_a .

5. NONOSCILLATION CRITERIA

Equation (8) is called *nonoscillatory* in an unbounded domain Ω whenever (8) has a one-signed solution (as defined in Section 2) in $\Omega \cap G_r$ for some positive number r . Lemma 5.1 below reduces the nonoscillation problem for (8) to the corresponding problem for the ordinary differential inequality

$$\frac{d}{dr} \left(r^{n-1} \frac{d\rho}{dr} \right) + r^{n-1} \hat{g}(r) \phi(|\rho|) \left(1 + \left| \frac{d\rho}{dr} \right|^2 \right) \leq 0. \quad (19)$$

LEMMA 5.1. *If assumptions (ii), (iii), and (iv) hold, a sufficient condition for (8) to be nonoscillatory in an exterior domain $\Omega \subset R^n$ is the existence of a positive solution $\rho \in C^{2+\alpha}[a, b]$ of (19) for some numbers $a > 0$ and α , $0 < \alpha < 1$, and for all $b > a$, where $\hat{g}(r) = \sup_{|x|=r} g(x)$.*

Proof. Condition (19) shows that the function v defined in G_a by $v(x) = \rho(r)$, $r = |x| \geq a$, satisfies

$$r^{n-1} [\Delta v - f(x, v, \nabla v)] \leq \frac{d}{dr} \left(r^{n-1} \frac{d\rho}{dr} \right) + r^{n-1} \hat{g}(r) \phi(\rho) \left(1 + \left| \frac{d\rho}{dr} \right|^2 \right),$$

and hence $v(x)$ is a supersolution of (8) in G_a by (19). Corollary 3.5 therefore implies that (8) has a positive solution in G_a .

In the Emden-Fowler case (16), (19) simplifies to

$$\frac{d}{dr} \left(r^{n-1} \frac{d\rho}{dr} \right) + r^{n-1} \hat{g}(r) [\rho(r)]^\gamma \leq 0, \quad \gamma > 0. \quad (20)$$

The following assumptions on $g(x)$ are in effect for the theorems below:

(vi) $g(x) \geq 0$ for all $x \in \Omega$, $g \in C^\alpha(\overline{M})$ for every bounded subdomain $M \subset \Omega$, and $\hat{g} \in C^\alpha[a, b]$ for some $a > 0$, $0 < \alpha < 1$, and for all $b > a$.

THEOREM 5.2. *Under assumption (vi), the sublinear Emden-Fowler equation (16) (i.e. $0 < \gamma < 1$) is nonoscillatory in an exterior domain in R^n if*

$$\int_{r_0}^{\infty} r (\log r)^\gamma \hat{g}(r) dr < \infty, \quad n = 2 \quad (21)$$

$$\int_{r_0}^{\infty} r \hat{g}(r) dr < \infty, \quad n \geq 3 \quad (22)$$

for some $r_0 > 0$.

Proof. For $n = 2$, Liouville's substitution $r = e^s$, $h(s) = \rho(e^s)$ transforms (20) (in the case of equality) into

$$h''(s) + e^{2s} \hat{g}(e^s) [h(s)]^\gamma = 0, \quad (23)$$

which has a positive solution $h_0(s)$ for sufficiently large s if (21) is satisfied by Belohorec's well known theorem [3, 12]. Then (21) is sufficient for (16) to have a positive solution $\rho_0(r)$ in $[a, \infty)$ for some positive number a . Since $\hat{g} \in C^\alpha[a, b]$ for all $b > a$, standard regularity theory [6] shows that $\rho_0 \in C^{2+\alpha}[a, b]$ for all $b > a$. Theorem 5.2 in the case $n = 2$ is therefore a consequence of Lemma 5.1. For $n \geq 3$ the proof is virtually the same after transformation of (20) to

$$h''(s) + s^{-3-\gamma}[\beta(s)]^{2n-2} \hat{g}[\beta(s)] [h(s)]^\gamma = 0 \quad (24)$$

by the substitution $r = \beta(s) = (\nu s)^\nu$, $h(s) = s\rho[\beta(s)]$, where $\nu = 1/(n-2)$.

THEOREM 5.3. *Under assumption (vi), the superlinear Emden-Fowler equation (16) (i.e. $\gamma > 1$) is nonoscillatory in an exterior domain in R^n if*

$$\int_{r_0}^{\infty} r \log r \hat{g}(r) dr < \infty, \quad n = 2 \quad (25)$$

$$\int_{r_0}^{\infty} r^\sigma \hat{g}(r) dr < \infty, \quad n \geq 3 \quad (26)$$

for some $r_0 > 0$, where $\sigma = n - 1 - \gamma(n - 2)$.

The proof is the same as that of Theorem 5.2, except Atkinson's criterion [2] for (23) or (24) to have an eventually positive solution $h_0(s)$ is applied instead of Belohorec's criterion.

THEOREM 5.4. *Under assumption (vi), condition (25) ((26), respectively) is sufficient for (16) to have a bounded positive solution in some exterior domain $G_a \subset R^2$ ($G_a \subset R^n$, $n \geq 3$, respectively).*

Proof. The transformed equations (23) and (24) have the canonical form $h''(s) + Q(s) h^\gamma(s) = 0$ for which Nehari's criterion [8, p. 103]

$$\int_{s_0}^{\infty} s Q(s) ds < \infty \quad (27)$$

for the existence of a bounded eventually positive solution $h(s)$ is applicable, and (27) is equivalent to (25), (26) for $n = 2$, $n \geq 3$, respectively.

The corollary below shows that (22) in fact characterizes nonoscillatory sublinear equations (16) provided that $g(x)$ does not fluctuate too wildly on the sphere $S_r \subset R^n$, $n \geq 3$. For this result, $g_M(r)$ denotes the spherical mean of $g(x)$ over S_r :

$$g_M(r) = \frac{1}{\omega(S_1)} \int_{S_1} g(r, \theta) d\omega,$$

where r, θ denote hyperspherical coordinates and ω denotes the measure on the unit sphere S_1 . Our extra hypothesis is

$$\liminf_{r \rightarrow \infty} g_M(r)/\hat{g}(r) > 0. \quad (28)$$

COROLLARY 5.5. *If $g(x)$ satisfies (28) and the hypotheses of Theorem 5.2, then (22) is a necessary and sufficient condition for the sublinear Emden–Fowler equation (16) to be nonoscillatory in an exterior domain $\Omega \subset R^n$, $n \geq 3$.*

Proof. The sufficiency of (22) is contained in Theorem 5.2. If (22) fails, then by (28) there exist positive numbers ϵ and r_0 such that

$$\int_{r_0}^{\infty} r g_M(r) dr \geq \epsilon \int_{r_0}^{\infty} r \hat{g}(r) dr = +\infty$$

and (16) is oscillatory by a theorem of Kitamura and Kusano [5].

Similarly one can prove the following on the basis of [9, Theorems 11 and 12].

COROLLARY 5.6. *If $g(x)$ satisfies (28) and the hypotheses of Theorem 5.3, then (25) [(26), respectively] is a necessary and sufficient condition for the superlinear Emden–Fowler equation (16) to be nonoscillatory in an exterior domain in R^2 [R^n ($n \geq 3$), respectively].*

Corollaries 5.5 and 5.6 are the only characterizations of oscillatory partial differential equations discovered to date, and cover all the strictly nonlinear cases of (16) except $n = 2$, $0 < \gamma < 1$. Further exploration of this topic would require additional study of the ordinary differential inequality (19) and would carry us outside the theme of this paper.

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